ON UNIQUENESS QUESTIONS FOR HYPERBOLIC DIFFERENTIAL EQUATIONS

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1. Statement of results. This note is concerned with the existence, uniqueness, and successive approximations for solutions of the initial value problem

$$z_{xy} = f(x, y, z, p, q), z(x, 0) = \sigma(x), z(0, y) = \tau(y)$$

where $\sigma(0) = \tau(0) = z_0$, on a rectangle $R: 0 \le x \le a$, $0 \le y \le b$. By a solution is meant a continuous function having partial derivatives almost everywhere and satisfying the integral equation

(1)
$$z(x, y) = \sigma(x) + \tau(y) - z_0 + \int_0^x \int_0^y f(s, t, z(s, t), z_x(s, t), z_y(s, t)) ds dt.$$

Actually it will be clear from the conditions imposed on σ , τ and f that any solution of (1) is uniformly Lipschitz continuous. Let D be the five-dimensional set $D = \{(x, y, z, p, q) : (x, y) \in R \text{ and } z, p, q \text{ arbitrary}\}$. Let f(x, y, z, p, q) be defined and continuous on D, such that |f(x, y, z, p, q)| < N = const. for $(x, y, z, p, q) \in D$. Let $\sigma(x)$, $\tau(y)$ be defined and uniformly Lipschitz continuous on $0 \leq x \leq a$, $0 \leq y \leq b$, respectively (so that $|\sigma(x) - \sigma(\bar{x})| \leq K|x - \bar{x}|$, $|\tau(y) - \tau(\bar{y})| \leq K|y - \bar{y}|$ for some constant K) and let $\sigma(0) = \tau(0) = z_0$. In addition, for $(x, y) \in R$ and arbitrary $z, p, q, \bar{z}, \bar{p}, \bar{q}$ assume that

$$(2) \quad |f(x, y, z, p, q) - f(x, y, \bar{z}, \bar{p}, \bar{q})| \leq \varphi(x, y, |z - \bar{z}|, |p - \bar{p}|, |q - \bar{q}|),$$

where $\varphi(x, y, z, p, q)$ is a continuous, non-negative function defined for $(x, y) \in R$ and non-negative z, p, q, non-decreasing in each of the variables z, p, q, and with the property that for every (α, β) , where $0 < \alpha \leq a, 0 < \beta \leq b$, the only solution of

(3)
$$z(x, y) = \int_0^x \int_0^y \varphi(s, t, z(s, t), z_x(s, t), z_y(s, t)) ds dt$$

in the rectangle $R_{\alpha\beta}: 0 \leq x \leq \alpha, \ 0 \leq y \leq \beta$ is $z \equiv 0$.

THEOREM (*). Under the above assumptions on σ , τ , f and φ , (1) possesses one and only one solution on R. This solution is the uniform limit of the successive approximations defined by

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